



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 30/11/2010

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/11/30	AL7T 2011/02/03			Index Future	367.6840	369.8760	0.596	0.0000	0.0000	30
2010/11/30	ALBI 2011/02/03			Index Future	339.7400	341.5270	0.526	0.0000	0.0000	1,132
2010/11/30	ALBI 2011/05/05			Index Future	344.7010	346.5150	0.526	0.0000	0.0000	2
2010/11/30	CRD1 2011/02/03			Index Future	151.7100	152.1710	0.304	0.0000	0.0000	2
2010/11/30	CRD1 2011/05/05			Index Future	153.7690	154.2370	0.304	0.0000	0.0000	0
2010/11/30	GOVI 2011/02/03			GOVI	340.6940	342.4090	0.503	0.0000	0.0000	209
2010/11/30	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/30	GOVI 2011/02/03	343.00	Put	GOVI	23,060.0000	5,910.0000	(74.371)	0	0	0
2010/11/30	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/30	GOVI 2011/02/03	343.01	Put	GOVI	23,160.0000	6,010.0000	(74.050)	0	0	0
2010/11/30	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/30	GOVI 2011/02/03	342.99	Put	GOVI	22,960.0000	5,810.0000	(74.695)	0	0	0
2010/11/30	GOVI 2011/05/05			GOVI	345.6690	347.4100	0.504	0.0000	0.0000	0
2010/11/30	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/30	GOVI 2011/05/05	349.00	Put	GOVI	33,310.0000	15,900.0000	(52.267)	0	0	0
2010/11/30	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/30	GOVI 2011/05/05	349.01	Put	GOVI	33,410.0000	16,000.0000	(52.110)	0	0	0
2010/11/30	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/30	GOVI 2011/05/05	348.99	Put	GOVI	33,210.0000	15,800.0000	(52.424)	0	0	0
2010/11/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/30	IGOV 2011/02/03			Index Future	149.4430	148.7560	(0.460)	0.0000	0.0000	0
2010/11/30	IGOV 2011/05/05			Index Future	151.6250	150.9280	(0.460)	0.0000	0.0000	0

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2010/11/30	IGOV 2011/08/04			Index Future	153.8110	153.1050	(0.459)	0.0000	0.0000	0
2010/11/30	ILBI 2011/02/03			Index Future	404.7150	402.8280	(0.466)	0.0000	0.0000	370
2010/11/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/30	JBAF 2010/12/15			Jibar Tradeable Future	5.5700	5.5400	(0.539)	0.0000	0.0000	7,600
2010/11/30	JBAF 2011/01/19			Jibar Tradeable Future	5.5700	5.5250	(0.808)	0.0000	0.0000	5,000
2010/11/30	JBAF 2011/02/16			Jibar Tradeable Future	5.5600	5.5360	(0.432)	0.0000	0.0000	2,500
2010/11/30	JBAF 2011/03/16			Jibar Tradeable Future	5.5500	5.5510	0.018	0.0000	0.0000	5,500
2010/11/30	JBAF 2011/04/20			Jibar Tradeable Future	5.5500	5.5510	0.018	0.0000	0.0000	0
2010/11/30	JBAF 2011/05/18			Jibar Tradeable Future	5.5500	5.5580	0.144	0.0000	0.0000	0
2010/11/30	JBAF 2011/06/15			Jibar Tradeable Future	5.5600	5.5780	0.324	0.0000	0.0000	4,500
2010/11/30	JBAF 2011/09/21			Jibar Tradeable Future	5.7600	5.7860	0.451	0.0000	0.0000	13,900
2010/11/30	JBAF 2011/12/21			Jibar Tradeable Future	6.0100	6.0100	0.000	0.0000	0.0000	5,200
2010/11/30	JBAF 2012/03/20			Jibar Tradeable Future	6.2500	6.2730	0.368	0.0000	0.0000	0
2010/11/30	JBAF 2012/06/20			Jibar Tradeable Future	6.5700	6.5460	(0.365)	0.0000	0.0000	100
2010/11/30	JBAF 2012/09/19			Jibar Tradeable Future	6.8400	6.7880	(0.760)	0.0000	0.0000	40,100
2010/11/30	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/30	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/30	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/30	OTH1 2011/02/03			Index Future	334.2230	336.4040	0.653	0.0000	0.0000	3
2010/11/30	OTH1 2011/05/05			Index Future	339.1040	341.3170	0.653	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/11/30	R157 2011/02/03			Bond Future	7.6080	7.5440	(0.841)	0.0000	0.0000	7,186
2010/11/30	R157 2011/02/03	7.90	Call	Bond Future	1,660.0000	1,893.0000	14.036	0	0	0
2010/11/30	R157 2011/02/03	7.90	Put	Bond Future	399.0000	354.0000	(11.278)	0	0	0
2010/11/30	R157 2011/02/03	7.95	Call	Bond Future	1,817.0000	2,057.0000	13.209	0	0	0
2010/11/30	R157 2011/02/03	7.95	Put	Bond Future	342.0000	304.0000	(11.111)	0	0	0
2010/11/30	R157 2011/02/03	7.85	Call	Bond Future	1,509.0000	1,735.0000	14.977	0	0	0
2010/11/30	R157 2011/02/03	7.85	Put	Bond Future	463.0000	411.0000	(11.231)	0	0	0
2010/11/30	R157 2011/05/05			Bond Future	7.7330	7.6640	(0.892)	0.0000	0.0000	705
2010/11/30	R157 2011/05/05	7.75	Call	Bond Future	1,270.0000	1,628.0000	28.189	0	0	0
2010/11/30	R157 2011/05/05	7.75	Put	Bond Future	1,200.0000	1,275.0000	6.250	0	0	0
2010/11/30	R157 2011/05/05	7.80	Call	Bond Future	1,379.0000	1,744.0000	26.468	0	0	0
2010/11/30	R157 2011/05/05	7.80	Put	Bond Future	1,105.0000	1,186.0000	7.330	0	0	0
2010/11/30	R157 2011/05/05	7.70	Call	Bond Future	1,167.0000	1,517.0000	29.991	0	0	0
2010/11/30	R157 2011/05/05	7.70	Put	Bond Future	1,302.0000	1,369.0000	5.146	0	0	0
2010/11/30	R157 2011/05/05	7.65	Call	Bond Future	1,068.0000	1,409.0000	31.929	0	0	0
2010/11/30	R157 2011/05/05	7.65	Put	Bond Future	1,409.0000	1,467.0000	4.116	0	0	0
2010/11/30	R157 2011/08/04			Bond Future	7.8790	7.8040	(0.952)	0.0000	0.0000	0
2010/11/30	R157 2011/08/04	7.50	Call	Bond Future	937.0000	1,168.0000	24.653	0	0	0
2010/11/30	R157 2011/08/04	7.50	Put	Bond Future	2,410.0000	2,351.0000	(2.448)	0	0	0
2010/11/30	R157 2011/08/04	7.55	Call	Bond Future	1,010.0000	1,251.0000	23.861	0	0	0
2010/11/30	R157 2011/08/04	7.55	Put	Bond Future	2,287.0000	2,239.0000	(2.099)	0	0	0
2010/11/30	R157 2011/08/04	7.45	Call	Bond Future	867.0000	1,089.0000	25.606	0	0	0
2010/11/30	R157 2011/08/04	7.45	Put	Bond Future	2,536.0000	2,468.0000	(2.681)	0	0	0
2010/11/30	R186 2011/02/03			Bond Future	8.5730	8.4850	(1.026)	0.0000	0.0000	23,685
2010/11/30	R186 2011/02/03	9.00	Call	Bond Future	4,814.0000	5,519.0000	14.645	0	0	0
2010/11/30	R186 2011/02/03	9.00	Put	Bond Future	813.0000	667.0000	(17.958)	0	0	0
2010/11/30	R186 2011/02/03	9.05	Call	Bond Future	5,166.0000	5,888.0000	13.976	0	0	0
2010/11/30	R186 2011/02/03	9.05	Put	Bond Future	709.0000	581.0000	(18.054)	0	0	0
2010/11/30	R186 2011/02/03	8.95	Call	Bond Future	4,472.0000	5,156.0000	15.295	0	0	0
2010/11/30	R186 2011/02/03	8.95	Put	Bond Future	929.0000	762.0000	(17.976)	0	0	0
2010/11/30	R186 2011/02/03	7.75	Put	Bond Future	8,487.0000	7,711.0000	(9.143)	0	0	0
2010/11/30	R186 2011/02/03	7.75	Call	Bond Future	164.0000	239.0000	45.732	0	0	3,000
2010/11/30	R186 2011/05/05			Bond Future	8.6550	8.5640	(1.051)	0.0000	0.0000	0
2010/11/30	R186 2011/05/05	8.75	Call	Bond Future	3,820.0000	4,610.0000	20.681	0	0	0

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2010/11/30	R186 2011/05/05	8.75	Put	Bond Future	2,929.0000	2,855.0000	(2.526)	0	0	0
2010/11/30	R186 2011/05/05	8.80	Call	Bond Future	4,079.0000	4,887.0000	19.809	0	0	0
2010/11/30	R186 2011/05/05	8.80	Put	Bond Future	2,722.0000	2,667.0000	(2.021)	0	0	0
2010/11/30	R186 2011/05/05	8.70	Call	Bond Future	3,570.0000	4,339.0000	21.541	0	0	0
2010/11/30	R186 2011/05/05	8.70	Put	Bond Future	3,147.0000	3,052.0000	(3.019)	0	0	0
2010/11/30	R186 2011/05/05	8.00	Put	Bond Future	7,489.0000	7,025.0000	(6.196)	0	0	0
2010/11/30	R186 2011/05/05	8.00	Call	Bond Future	1,059.0000	1,458.0000	37.677	0	0	5,500
2010/11/30	R186 2011/08/04			Bond Future	8.7430	8.6490	(1.075)	0.0000	0.0000	0
2010/11/30	R186 2011/08/04	8.25	Call	Bond Future	2,337.0000	2,945.0000	26.016	0	0	0
2010/11/30	R186 2011/08/04	8.25	Put	Bond Future	7,036.0000	6,769.0000	(3.795)	0	0	0
2010/11/30	R186 2011/08/04	8.30	Call	Bond Future	2,505.0000	3,137.0000	25.230	0	0	0
2010/11/30	R186 2011/08/04	8.30	Put	Bond Future	6,714.0000	6,472.0000	(3.604)	0	0	0
2010/11/30	R186 2011/08/04	8.20	Call	Bond Future	2,178.0000	2,759.0000	26.676	0	0	0
2010/11/30	R186 2011/08/04	8.20	Put	Bond Future	7,369.0000	7,075.0000	(3.990)	0	0	0
2010/11/30	R201 2011/02/03			Bond Future	7.3520	7.2720	(1.088)	0.0000	0.0000	489
2010/11/30	R201 2011/02/03	8.00	Call	Bond Future	2,250.0000	2,517.0000	11.867	0	0	0
2010/11/30	R201 2011/02/03	8.00	Put	Bond Future	70.0000	64.0000	(8.571)	0	0	0
2010/11/30	R201 2011/02/03	8.05	Call	Bond Future	2,402.0000	2,670.0000	11.157	0	0	0
2010/11/30	R201 2011/02/03	8.05	Put	Bond Future	56.0000	51.0000	(8.929)	0	0	0
2010/11/30	R201 2011/02/03	7.95	Call	Bond Future	2,100.0000	2,364.0000	12.571	0	0	0
2010/11/30	R201 2011/02/03	7.95	Put	Bond Future	86.0000	77.0000	(10.465)	0	0	0
2010/11/30	R201 2011/05/05			Bond Future	7.4710	7.3840	(1.165)	0.0000	0.0000	0
2010/11/30	R201 2011/05/05	7.75	Call	Bond Future	1,452.0000	1,746.0000	20.248	0	0	0
2010/11/30	R201 2011/05/05	7.75	Put	Bond Future	565.0000	581.0000	2.832	0	0	0
2010/11/30	R201 2011/05/05	7.80	Call	Bond Future	1,557.0000	1,856.0000	19.204	0	0	0
2010/11/30	R201 2011/05/05	7.80	Put	Bond Future	512.0000	533.0000	4.102	0	0	0
2010/11/30	R201 2011/05/05	7.70	Call	Bond Future	1,350.0000	1,640.0000	21.481	0	0	0
2010/11/30	R201 2011/05/05	7.70	Put	Bond Future	621.0000	633.0000	1.932	0	0	0
2010/11/30	R201 2011/08/04			Bond Future	7.6150	7.5200	(1.248)	0.0000	0.0000	0
2010/11/30	R201 2011/08/04	7.25	Call	Bond Future	659.0000	886.0000	34.446	0	0	0
2010/11/30	R201 2011/08/04	7.25	Put	Bond Future	1,754.0000	1,697.0000	(3.250)	0	0	0
2010/11/30	R201 2011/08/04	7.30	Call	Bond Future	727.0000	951.0000	30.812	0	0	0
2010/11/30	R201 2011/08/04	7.30	Put	Bond Future	1,671.0000	1,611.0000	(3.591)	0	0	0
2010/11/30	R201 2011/08/04	7.20	Call	Bond Future	607.0000	824.0000	35.750	0	0	0

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2010/11/30	R201 2011/08/04	7.20	Put	Bond Future	1,853.0000	1,786.0000	(3.616)	0	0	0
2010/11/30	R202 2011/02/03			Bond Future	0.3410	0.3880	13.783	0.0000	0.0000	3,240
2010/11/30	R202 2011/02/03	3.05	Call	Bond Future	61,681.0000	60,288.0000	(2.258)	0	0	0
2010/11/30	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R202 2011/02/03	3.10	Call	Bond Future	62,528.0000	61,135.0000	(2.228)	0	0	0
2010/11/30	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R202 2011/02/03	3.00	Call	Bond Future	60,825.0000	59,432.0000	(2.290)	0	0	0
2010/11/30	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R202 2011/05/05			Bond Future	0.2630	0.3100	17.871	0.0000	0.0000	6,500
2010/11/30	R202 2011/05/05	2.05	Call	Bond Future	44,614.0000	43,216.0000	(3.134)	0	0	0
2010/11/30	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R202 2011/05/05	2.10	Call	Bond Future	45,642.0000	44,244.0000	(3.063)	0	0	0
2010/11/30	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R202 2011/05/05	2.00	Call	Bond Future	43,575.0000	42,178.0000	(3.206)	0	0	0
2010/11/30	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R203 2011/02/03			Bond Future	8.2870	8.2030	(1.014)	0.0000	0.0000	1,407
2010/11/30	R203 2011/02/03	8.50	Call	Bond Future	1,735.0000	2,032.0000	17.118	0	0	0
2010/11/30	R203 2011/02/03	8.50	Put	Bond Future	677.0000	553.0000	(18.316)	0	0	0
2010/11/30	R203 2011/02/03	8.55	Call	Bond Future	1,899.0000	2,210.0000	16.377	0	0	0
2010/11/30	R203 2011/02/03	8.55	Put	Bond Future	595.0000	485.0000	(18.487)	0	0	0
2010/11/30	R203 2011/02/03	8.45	Call	Bond Future	1,578.0000	1,862.0000	17.997	0	0	0
2010/11/30	R203 2011/02/03	8.45	Put	Bond Future	767.0000	630.0000	(17.862)	0	0	0
2010/11/30	R203 2011/02/03	8.00	Put	Bond Future	1,986.0000	1,707.0000	(14.048)	0	0	0
2010/11/30	R203 2011/02/03	8.00	Call	Bond Future	538.0000	680.0000	26.394	0	0	1,000
2010/11/30	R203 2011/05/05			Bond Future	8.4080	8.3190	(1.059)	0.0000	0.0000	0
2010/11/30	R203 2011/05/05	8.25	Call	Bond Future	1,269.0000	1,653.0000	30.260	0	0	0
2010/11/30	R203 2011/05/05	8.25	Put	Bond Future	2,034.0000	1,988.0000	(2.262)	0	0	0
2010/11/30	R203 2011/05/05	8.30	Call	Bond Future	1,377.0000	1,774.0000	28.831	0	0	0
2010/11/30	R203 2011/05/05	8.30	Put	Bond Future	1,899.0000	1,866.0000	(1.738)	0	0	0
2010/11/30	R203 2011/05/05	8.20	Call	Bond Future	1,166.0000	1,537.0000	31.818	0	0	0
2010/11/30	R203 2011/05/05	8.20	Put	Bond Future	2,175.0000	2,116.0000	(2.713)	0	0	0
2010/11/30	R203 2011/08/04			Bond Future	8.5420	8.4490	(1.089)	0.0000	0.0000	0
2010/11/30	R203 2011/08/04	8.00	Call	Bond Future	1,009.0000	1,312.0000	30.030	0	0	0

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2010/11/30	R203 2011/08/04	8.00	Put	Bond Future	3,564.0000	3,434.0000	(3.648)	0	0	0
2010/11/30	R203 2011/08/04	8.05	Call	Bond Future	1,087.0000	1,403.0000	29.071	0	0	0
2010/11/30	R203 2011/08/04	8.05	Put	Bond Future	3,403.0000	3,286.0000	(3.438)	0	0	0
2010/11/30	R203 2011/08/04	7.95	Call	Bond Future	935.0000	1,225.0000	31.016	0	0	0
2010/11/30	R203 2011/08/04	7.95	Put	Bond Future	3,729.0000	3,587.0000	(3.808)	0	0	0
2010/11/30	R204 2011/02/03			Bond Future	8.4390	8.3240	(1.363)	0.0000	0.0000	1,926
2010/11/30	R204 2011/02/03	8.50	Call	Bond Future	1,434.0000	1,839.0000	28.243	0	0	0
2010/11/30	R204 2011/02/03	8.50	Put	Bond Future	1,095.0000	856.0000	(21.826)	0	0	0
2010/11/30	R204 2011/02/03	8.55	Call	Bond Future	1,591.0000	2,018.0000	26.838	0	0	0
2010/11/30	R204 2011/02/03	8.55	Put	Bond Future	974.0000	757.0000	(22.279)	0	0	0
2010/11/30	R204 2011/02/03	8.45	Call	Bond Future	1,287.0000	1,669.0000	29.681	0	0	0
2010/11/30	R204 2011/02/03	8.45	Put	Bond Future	1,226.0000	964.0000	(21.370)	0	0	0
2010/11/30	R204 2011/05/05			Bond Future	8.5530	8.4320	(1.415)	0.0000	0.0000	0
2010/11/30	R204 2011/05/05	8.50	Call	Bond Future	1,673.0000	2,287.0000	36.701	0	0	0
2010/11/30	R204 2011/05/05	8.50	Put	Bond Future	1,960.0000	1,917.0000	(2.194)	0	0	0
2010/11/30	R204 2011/05/05	8.55	Call	Bond Future	1,807.0000	2,436.0000	34.809	0	0	0
2010/11/30	R204 2011/05/05	8.55	Put	Bond Future	1,823.0000	1,795.0000	(1.536)	0	0	0
2010/11/30	R204 2011/05/05	8.45	Call	Bond Future	1,546.0000	2,142.0000	38.551	0	0	0
2010/11/30	R204 2011/05/05	8.45	Put	Bond Future	2,105.0000	2,044.0000	(2.898)	0	0	0
2010/11/30	R204 2011/08/04			Bond Future	8.6780	8.5530	(1.440)	0.0000	0.0000	0
2010/11/30	R204 2011/08/04	8.00	Call	Bond Future	912.0000	1,344.0000	47.368	0	0	0
2010/11/30	R204 2011/08/04	8.00	Put	Bond Future	4,546.0000	4,321.0000	(4.949)	0	0	0
2010/11/30	R204 2011/08/04	8.05	Call	Bond Future	988.0000	1,439.0000	45.648	0	0	0
2010/11/30	R204 2011/08/04	8.05	Put	Bond Future	4,349.0000	4,142.0000	(4.760)	0	0	0
2010/11/30	R204 2011/08/04	7.95	Call	Bond Future	841.0000	1,252.0000	48.870	0	0	0
2010/11/30	R204 2011/08/04	7.95	Put	Bond Future	4,750.0000	4,504.0000	(5.179)	0	0	0
2010/11/30	R206 2011/02/03			Bond Future	7.0060	6.9140	(1.313)	0.0000	0.0000	0
2010/11/30	R206 2011/02/03	8.00	Call	Bond Future	2,584.0000	2,828.0000	9.443	0	0	0
2010/11/30	R206 2011/02/03	8.00	Put	Bond Future	8.0000	10.0000	25.000	0	0	0
2010/11/30	R206 2011/02/03	8.05	Call	Bond Future	2,709.0000	2,953.0000	9.007	0	0	0
2010/11/30	R206 2011/02/03	8.05	Put	Bond Future	6.0000	7.0000	16.667	0	0	0
2010/11/30	R206 2011/02/03	7.95	Call	Bond Future	2,459.0000	2,703.0000	9.923	0	0	0
2010/11/30	R206 2011/02/03	7.95	Put	Bond Future	11.0000	12.0000	9.091	0	0	0

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2010/11/30	R206 2011/05/05			Bond Future	7.1260	7.0240	(1.431)	0.0000	0.0000	0
2010/11/30	R206 2011/05/05	7.50	Call	Bond Future	1,237.0000	1,517.0000	22.635	0	0	0
2010/11/30	R206 2011/05/05	7.50	Put	Bond Future	338.0000	370.0000	9.467	0	0	0
2010/11/30	R206 2011/05/05	7.55	Call	Bond Future	1,323.0000	1,604.0000	21.240	0	0	0
2010/11/30	R206 2011/05/05	7.55	Put	Bond Future	304.0000	338.0000	11.184	0	0	0
2010/11/30	R206 2011/05/05	7.45	Call	Bond Future	1,154.0000	1,432.0000	24.090	0	0	0
2010/11/30	R206 2011/05/05	7.45	Put	Bond Future	374.0000	405.0000	8.289	0	0	0
2010/11/30	R206 2011/08/04			Bond Future	7.2800	7.1660	(1.566)	0.0000	0.0000	0
2010/11/30	R206 2011/08/04	7.00	Call	Bond Future	565.0000	744.0000	31.681	0	0	0
2010/11/30	R206 2011/08/04	7.00	Put	Bond Future	1,183.0000	1,111.0000	(6.086)	0	0	0
2010/11/30	R206 2011/08/04	7.05	Call	Bond Future	609.0000	794.0000	30.378	0	0	0
2010/11/30	R206 2011/08/04	7.05	Put	Bond Future	1,116.0000	1,050.0000	(5.914)	0	0	0
2010/11/30	R206 2011/08/04	6.95	Call	Bond Future	523.0000	694.0000	32.696	0	0	0
2010/11/30	R206 2011/08/04	6.95	Put	Bond Future	1,252.0000	1,172.0000	(6.390)	0	0	0
2010/11/30	R207 2011/02/03			Bond Future	8.4610	8.3780	(0.981)	0.0000	0.0000	1,400
2010/11/30	R207 2011/02/03	8.75	Call	Bond Future	2,344.0000	2,732.0000	16.553	0	0	0
2010/11/30	R207 2011/02/03	8.75	Put	Bond Future	664.0000	562.0000	(15.361)	0	0	0
2010/11/30	R207 2011/02/03	8.80	Call	Bond Future	2,548.0000	2,948.0000	15.699	0	0	0
2010/11/30	R207 2011/02/03	8.80	Put	Bond Future	581.0000	491.0000	(15.491)	0	0	0
2010/11/30	R207 2011/02/03	8.70	Call	Bond Future	2,148.0000	2,522.0000	17.412	0	0	0
2010/11/30	R207 2011/02/03	8.70	Put	Bond Future	755.0000	640.0000	(15.232)	0	0	0
2010/11/30	R207 2011/05/05			Bond Future	8.5650	8.4790	(1.004)	0.0000	0.0000	0
2010/11/30	R207 2011/05/05	8.50	Call	Bond Future	1,785.0000	2,285.0000	28.011	0	0	0
2010/11/30	R207 2011/05/05	8.50	Put	Bond Future	2,158.0000	2,164.0000	0.278	0	0	0
2010/11/30	R207 2011/05/05	8.55	Call	Bond Future	1,925.0000	2,439.0000	26.701	0	0	0
2010/11/30	R207 2011/05/05	8.55	Put	Bond Future	2,011.0000	2,030.0000	0.945	0	0	0
2010/11/30	R207 2011/05/05	8.45	Call	Bond Future	1,651.0000	2,138.0000	29.497	0	0	0
2010/11/30	R207 2011/05/05	8.45	Put	Bond Future	2,313.0000	2,306.0000	(0.303)	0	0	0
2010/11/30	R207 2011/08/04			Bond Future	8.6800	8.5890	(1.048)	0.0000	0.0000	0
2010/11/30	R207 2011/08/04	8.25	Call	Bond Future	1,451.0000	1,887.0000	30.048	0	0	0
2010/11/30	R207 2011/08/04	8.25	Put	Bond Future	3,887.0000	3,815.0000	(1.852)	0	0	0
2010/11/30	R207 2011/08/04	8.30	Call	Bond Future	1,556.0000	2,006.0000	28.920	0	0	0
2010/11/30	R207 2011/08/04	8.30	Put	Bond Future	3,705.0000	3,646.0000	(1.592)	0	0	0
2010/11/30	R207 2011/08/04	8.20	Call	Bond Future	1,352.0000	1,772.0000	31.065	0	0	0

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2010/11/30	R207 2011/08/04	8.20	Put	Bond Future	4,077.0000	3,988.0000	(2.183)	0	0	0
2010/11/30	R208 2011/02/03			Bond Future	8.4970	8.3930	(1.224)	0.0000	0.0000	5,598
2010/11/30	R208 2011/02/03	8.75	Call	Bond Future	2,333.0000	2,820.0000	20.874	0	0	0
2010/11/30	R208 2011/02/03	8.75	Put	Bond Future	785.0000	625.0000	(20.382)	0	0	0
2010/11/30	R208 2011/02/03	8.80	Call	Bond Future	2,540.0000	3,045.0000	19.882	0	0	0
2010/11/30	R208 2011/02/03	8.80	Put	Bond Future	690.0000	548.0000	(20.580)	0	0	0
2010/11/30	R208 2011/02/03	8.70	Call	Bond Future	2,135.0000	2,602.0000	21.874	0	0	0
2010/11/30	R208 2011/02/03	8.70	Put	Bond Future	890.0000	710.0000	(20.225)	0	0	0
2010/11/30	R208 2011/05/05			Bond Future	8.5900	8.4830	(1.246)	0.0000	0.0000	0
2010/11/30	R208 2011/05/05	8.50	Call	Bond Future	1,799.0000	2,379.0000	32.240	0	0	0
2010/11/30	R208 2011/05/05	8.50	Put	Bond Future	2,346.0000	2,275.0000	(3.026)	0	0	0
2010/11/30	R208 2011/05/05	8.55	Call	Bond Future	1,944.0000	2,540.0000	30.658	0	0	0
2010/11/30	R208 2011/05/05	8.55	Put	Bond Future	2,187.0000	2,132.0000	(2.515)	0	0	0
2010/11/30	R208 2011/05/05	8.45	Call	Bond Future	1,661.0000	2,223.0000	33.835	0	0	0
2010/11/30	R208 2011/05/05	8.45	Put	Bond Future	2,514.0000	2,425.0000	(3.540)	0	0	0
2010/11/30	R208 2011/08/04			Bond Future	8.6920	8.5800	(1.289)	0.0000	0.0000	0
2010/11/30	R208 2011/08/04	8.25	Call	Bond Future	1,575.0000	2,009.0000	27.556	0	0	0
2010/11/30	R208 2011/08/04	8.25	Put	Bond Future	4,238.0000	4,007.0000	(5.451)	0	0	0
2010/11/30	R208 2011/08/04	8.30	Call	Bond Future	1,685.0000	2,138.0000	26.884	0	0	0
2010/11/30	R208 2011/08/04	8.30	Put	Bond Future	4,042.0000	3,830.0000	(5.245)	0	0	0
2010/11/30	R208 2011/08/04	8.20	Call	Bond Future	1,469.0000	1,886.0000	28.387	0	0	0
2010/11/30	R208 2011/08/04	8.20	Put	Bond Future	4,440.0000	4,192.0000	(5.586)	0	0	0
2010/11/30	R209 2011/02/03			Bond Future	8.6050	8.5180	(1.011)	0.0000	0.0000	23,690
2010/11/30	R209 2011/02/03	9.00	Call	Bond Future	3,935.0000	4,530.0000	15.121	0	0	0
2010/11/30	R209 2011/02/03	9.00	Put	Bond Future	797.0000	671.0000	(15.809)	0	0	0
2010/11/30	R209 2011/02/03	9.05	Call	Bond Future	4,221.0000	4,829.0000	14.404	0	0	0
2010/11/30	R209 2011/02/03	9.05	Put	Bond Future	700.0000	588.0000	(16.000)	0	0	0
2010/11/30	R209 2011/02/03	8.95	Call	Bond Future	3,652.0000	4,234.0000	15.936	0	0	0
2010/11/30	R209 2011/02/03	8.95	Put	Bond Future	899.0000	761.0000	(15.350)	0	0	0
2010/11/30	R209 2011/05/05			Bond Future	8.6680	8.5780	(1.038)	0.0000	0.0000	0
2010/11/30	R209 2011/05/05	8.50	Call	Bond Future	2,261.0000	2,897.0000	28.129	0	0	0
2010/11/30	R209 2011/05/05	8.50	Put	Bond Future	3,645.0000	3,545.0000	(2.743)	0	0	0
2010/11/30	R209 2011/05/05	8.55	Call	Bond Future	2,442.0000	3,099.0000	26.904	0	0	0



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2010/11/30	R209 2011/05/05	8.55	Put	Bond Future	3,410.0000	3,330.0000	(2.346)	0	0	0
2010/11/30	R209 2011/05/05	8.45	Call	Bond Future	2,088.0000	2,702.0000	29.406	0	0	0
2010/11/30	R209 2011/05/05	8.45	Put	Bond Future	3,892.0000	3,769.0000	(3.160)	0	0	0
2010/11/30	R209 2011/08/04			Bond Future	8.7340	8.6420	(1.053)	0.0000	0.0000	0
2010/11/30	R209 2011/08/04	8.50	Call	Bond Future	2,892.0000	3,487.0000	20.574	0	0	0
2010/11/30	R209 2011/08/04	8.50	Put	Bond Future	4,806.0000	4,657.0000	(3.100)	0	0	0
2010/11/30	R209 2011/08/04	8.55	Call	Bond Future	3,069.0000	3,684.0000	20.039	0	0	0
2010/11/30	R209 2011/08/04	8.55	Put	Bond Future	4,567.0000	4,439.0000	(2.803)	0	0	0
2010/11/30	R209 2011/08/04	8.45	Call	Bond Future	2,721.0000	3,295.0000	21.095	0	0	0
2010/11/30	R209 2011/08/04	8.45	Put	Bond Future	5,054.0000	4,884.0000	(3.364)	0	0	0
2010/11/30	R209 2011/08/04	10.10	Call	Bond Future	10,506.0000	11,379.0000	8.310	0	0	0
2010/11/30	R209 2011/08/04	10.10	Put	Bond Future	728.0000	858.0000	17.857	0	0	0
2010/11/30	R211 2011/02/03			Bond Future	1.7240	1.7670	2.494	0.0000	0.0000	589
2010/11/30	R211 2011/02/03	2.50	Call	Bond Future	4,390.0000	4,141.0000	(5.672)	0	0	0
2010/11/30	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R211 2011/02/03	2.55	Call	Bond Future	4,666.0000	4,417.0000	(5.336)	0	0	0
2010/11/30	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R211 2011/02/03	2.45	Call	Bond Future	4,114.0000	3,865.0000	(6.053)	0	0	0
2010/11/30	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R212 2011/02/03			Bond Future	2.4080	2.4540	1.910	0.0000	0.0000	1,868
2010/11/30	R212 2011/02/03	3.00	Call	Bond Future	5,606.0000	5,157.0000	(8.009)	0	0	0
2010/11/30	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R212 2011/02/03	3.05	Call	Bond Future	6,063.0000	5,614.0000	(7.406)	0	0	0
2010/11/30	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R212 2011/02/03	2.95	Call	Bond Future	5,146.0000	4,697.0000	(8.725)	0	0	0
2010/11/30	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R213 2011/02/03			Bond Future	8.6420	8.5440	(1.134)	0.0000	0.0000	0
2010/11/30	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R213 2011/02/03	8.00	Put	Bond Future	5,611.0000	4,789.0000	(14.650)	0	0	0
2010/11/30	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R213 2011/02/03	8.05	Put	Bond Future	5,154.0000	4,332.0000	(15.949)	0	0	0
2010/11/30	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R213 2011/02/03	7.95	Put	Bond Future	6,071.0000	5,249.0000	(13.540)	0	0	0

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2010/11/30	R213 2011/05/05			Bond Future	8.7100	8.6090	(1.160)	0.0000	0.0000	0
2010/11/30	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R213 2011/05/05	8.00	Put	Bond Future	6,150.0000	5,314.0000	(13.593)	0	0	0
2010/11/30	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R213 2011/05/05	8.05	Put	Bond Future	5,695.0000	4,859.0000	(14.680)	0	0	0
2010/11/30	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R213 2011/05/05	7.95	Put	Bond Future	6,608.0000	5,772.0000	(12.651)	0	0	0
2010/11/30	R213 2011/08/04			Bond Future	8.7830	8.6790	(1.184)	0.0000	0.0000	0
2010/11/30	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R213 2011/08/04	8.00	Put	Bond Future	6,717.0000	5,869.0000	(12.625)	0	0	0
2010/11/30	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R213 2011/08/04	8.05	Put	Bond Future	6,265.0000	5,417.0000	(13.536)	0	0	0
2010/11/30	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/30	R213 2011/08/04	7.95	Put	Bond Future	7,173.0000	6,325.0000	(11.822)	0	0	0
2010/11/30	TRT1 2011/02/03			Index Future	336.4560	338.2040	0.520	0.0000	0.0000	100
2010/11/30	TRT1 2011/05/05			Index Future	341.0230	342.7950	0.520	0.0000	0.0000	0
<b>Total</b>										<b>174031.00</b>